Assignment 13

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AI1110

Outline

Problem Statement

Papoulis Pillai Probability Random Variables and Stochastic Processes Exercise : 8-13

We plan a pole for the purpose of estimating the probability p of Republicans in a community.We wish our estimate to be within ± 0.02 of p. How large should our sample be if the confidence coefficient of the estimate is 0.95?

Definitions

Sample Proportion

If X is a binomial random variable, then X $B(n, p)$ where n is the number of trials and p is the probability of a success. To form a sample proportion, take X, the random variable for the number of successes and divide it by n, the number of trials (or the sample size). The random variable P' is the sample proportion

$$P' = \frac{X}{n} \tag{1}$$

And

p' = the estimated proportion of successes or point estimate for p

Confidence interval for a population proportion

The confidence interval for a population proportion (p)

$$p = p' \times Z_u \times \sigma_{p'} \tag{2}$$

Where,
Z_u = Normal (Youth) percentile or Z score
$\sigma_{p'}$ = Standard deviation

$$\sigma_{p'} = \sqrt{\frac{(1-p')(p')}{n}} \tag{3}$$

Therefore,

$$p = p' \times Z_u \times \sqrt{\frac{(1-p')(p')}{n}} \tag{4}$$

Solution

Given,

$$\frac{p}{p'} \leq 0.02 \tag{5}$$

$$\text{Confidence Coefficient } (CF) = 0.95 \implies Z_u = 1.96 \tag{6}$$

From (4),(5) and (6),

$$\sqrt{\frac{(1-p')(p')}{n}} \times 1.96 \leq 0.02 \tag{7}$$

As $n > 0$, From (7)

$$\frac{(1-p')(p')}{n} \leq \left(\frac{1}{98}\right)^2 \tag{8}$$

$$\implies n \geq (1-p')(p') \times 98^2 \tag{9}$$

$$A.M \geq G.M \tag{10}$$

$$\frac{(p') + (1-p')}{2} \geq \sqrt{(p')(1-p')} \implies p'(1-p') \leq \frac{1}{4} \tag{11}$$

From (9),(11)

$$n \geq \frac{98^2}{4} \tag{12}$$

$$\implies n \geq 2401 \tag{13}$$

Therefore, the size of sample(n) must be greater than equal to 2401.